

City of San Diego
Office of the City Treasurer
Investments Division



Portfolio Breakdown & Statistics		As of	10/31/2007
	<i>Liquidity</i>		<i>Core</i>
Portfolio Size	\$569,990,554		\$1,074,843,729
% of total pool	34.65%		65.35%
Portfolio Duration*	0.297		1.61
Index Duration*	0.361		1.67
% of index	82.38%		96.41%
Weighted Average Days to Maturity	109		669
Earned Income Yield	5.044%		5.382%
* Macaulay's Duration for fund 9997 and Effective Duration for fund 9998.			